



Planar Graphical Models which are Easy

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UCSD, ITA '09

Outline

1 Introduction

- Graphical Models
- Easy and Difficult
- Dimer and Ising Models on Planar Graphs

2 Planar is not necessarily easy ... but

- Holographic Algorithms & Gauge Transformations
- Edge-Binary models of degree ≤ 3
- Edge-Binary Wick Models (of arbitrary degree)

3 Conclusions & Path forward

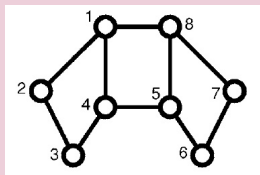
- What did we learn?
- Where do we go from here?

Binary Graphical Models

Forney style - variables on the edges

$$\mathcal{P}(\vec{\sigma}) = Z^{-1} \prod_a f_a(\vec{\sigma}_a)$$

$$Z = \underbrace{\sum_{\sigma} \prod_a f_a(\vec{\sigma}_a)}_{\text{partition function}}$$



$$f_a \geq 0$$

$$\sigma_{ab} = \sigma_{ba} = \pm 1$$

$$\vec{\sigma}_1 = (\sigma_{12}, \sigma_{14}, \sigma_{18})$$

$$\vec{\sigma}_2 = (\sigma_{12}, \sigma_{23})$$

- Most Probable Configuration = Maximum Likelihood = Ground State: $\arg \max \mathcal{P}(\vec{\sigma})$
- Marginal Probability: e.g. $\mathcal{P}(\sigma_{ab}) \equiv \sum_{\vec{\sigma} \setminus \sigma_{ab}} \mathcal{P}(\vec{\sigma})$
- **Partition Function:** Z – Our main object of interest

Easy & Difficult Boolean Problems

EASY

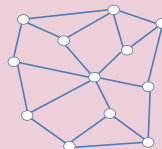
- Any graphical problems **on a tree** (Bethe-Peierls, Dynamical Programming, BP, TAP and other names)
- Ground State of a Rand. Field Ferrom. Ising model on any graph
- **Partition function of planar Ising & Dimer models**
- Finding if 2-SAT is satisfiable
- Decoding over Binary Erasure Channel = XOR-SAT
- Some network flow problems (max-flow, min-cut, shortest path, etc)
- Minimal Perfect Matching Problem
- Some special cases of Integer Programming (TUM)

Typical graphical problem, **with loops** and factor functions of a general position, is **DIFFICULT**

Glassy Ising & Dimer Models on a Planar Graph

Partition Function of $J_{ij} \geq 0$ Ising Model, $\sigma_i = \pm 1$

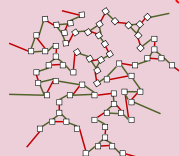
$$Z = \sum_{\vec{\sigma}} \exp \left(\frac{\sum_{(i,j) \in \Gamma} J_{ij} \sigma_i \sigma_j}{T} \right)$$



Partition Function of Dimer Model, $\pi_{ij} = 0, 1$

$$Z = \sum_{\vec{\pi}} \prod_{(i,j) \in \Gamma} (z_{ij})^{\pi_{ij}} \prod_{i \in \Gamma} \delta \left(\sum_{j \in i} \pi_{ij}, 1 \right)$$

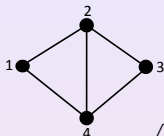
perfect matching



Ising & Dimer Classics

- L. Onsager, *Crystal Statistics*, Phys.Rev. **65**, 117 (1944)
- M. Kac, J.C. Ward, *A combinatorial solution of the Two-dimensional Ising Model*, Phys. Rev. **88**, 1332 (1952)
- C.A. Hurst and H.S. Green, *New Solution of the Ising Problem for a Rectangular Lattice*, J.of Chem.Phys. **33**, 1059 (1960)
- M.E. Fisher, *Statistical Mechanics on a Plane Lattice*, Phys.Rev **124**, 1664 (1961)
- P.W. Kasteleyn, *The statistics of dimers on a lattice*, Physics **27**, 1209 (1961)
- P.W. Kasteleyn, *Dimer Statistics and Phase Transitions*, J. Math. Phys. **4**, 287 (1963)
- M.E. Fisher, *On the dimer solution of planar Ising models*, J. Math. Phys. **7**, 1776 (1966)
- F. Barahona, *On the computational complexity of Ising spin glass models*, J.Phys. A **15**, 3241 (1982)

Pfaffian solution of the Matching problem

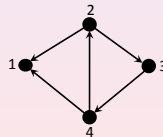
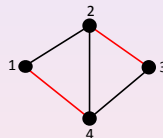
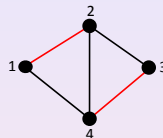


$$Z = z_{12}z_{34} + z_{14}z_{23} = \sqrt{\text{Det} \hat{A}} = \text{Pf}[\hat{A}]$$

$$\hat{A} = \begin{pmatrix} 0 & -z_{12} & 0 & -z_{14} \\ +z_{12} & 0 & +z_{23} & -z_{24} \\ 0 & -z_{23} & 0 & +z_{34} \\ +z_{14} & +z_{24} & -z_{34} & 0 \end{pmatrix}$$

Odd-face [Kasteleyn] rule (for signs)

Direct edges of the graph such that for every internal face the number of edges oriented clockwise is odd



► Fermion/Grassman Representation

Planar Spin Glass and Dimer Matching Problems

The Pfaffian formula with the “odd-face” orientation rule extends to any planar graph thus proving **constructively** that

- Counting weighted number of **dimer matchings** on a planar graph is easy
- Calculating partition function of the **spin glass Ising model** on a planar graph is easy

Planar is generally difficult

[Barahona '82]

- Planar spin-glass problem **with magnetic field** is difficult
- **Dimer-monomer matching** is difficult even in the planar case

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Are there other graphical models which are easy?

Holographic Algorithms

[Valiant '02-'08]

- reduction to dimers via
- “classical” one-to-one gadgets
(e.g. Ising model to dimer model)
- “holographic” gadgets (e.g. ice model to dimer model)
- resulted in discovery of variety of new easy planar models

Gauge Transformations

[Chertkov, Chernyak '06-'09]

- Equivalent to the holographic gadgets ▶ Gauge Transformations
(different gauges = different transformations)
- Belief Propagation (BP) ▶ Loop Calculus/Series
is one special choice of the gauge freedom

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[Chertkov, Chernyak '06-'09]

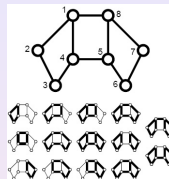
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BP+ for Planar [degree ≤ 3]

Loop Series (general)

[MC,Chernyak '06]

$$Z = Z_0 \cdot z, \quad z \equiv 1 + \sum_C r_C$$



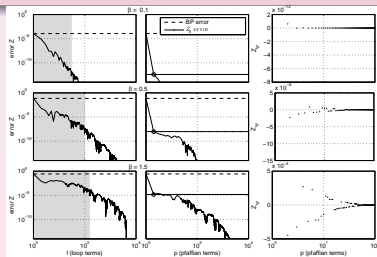
Summing 2-regular partition is easy!!

[MC,Chernyak,Teodorescu '08]

$$Z_s = Z_0 \cdot z_s, \quad z_s = 1 + \sum_{C \in \mathcal{G}}^{\forall a \in C, |\delta(a)|_C=2} r_C$$

Efficient Approximate Scheme

[Gomez,MC,Kappen '09]

<http://arXiv.org/abs/0901.0786>


Easy Models of degree ≤ 3 [MC,Chernyak,Teodorescu '08]

Generic planar problem is difficult

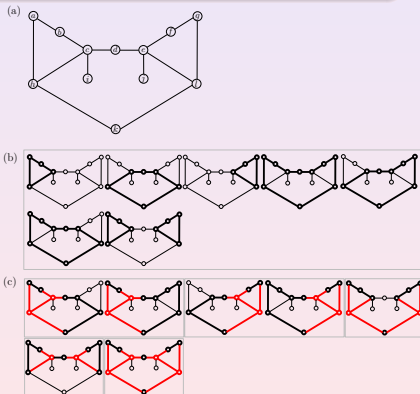
A planar problem is easy if

- the factor functions satisfy

$$\forall a \in \mathcal{G} : \sum_{\vec{\sigma}_a} f_a(\vec{\sigma}_a) \times \prod_{(a,b) \in \mathcal{E}} \exp(\eta_{ab} \sigma_{ab}) \\ \times (\sigma_{ab} - \tanh(\eta_{ab} + \eta_{ba})) = 0$$

where η are messages from a BP solution for the model

- i.e. when all (!!) “three-colorings” are zero after a BP-transformation [BP gauge= all (!!) “one-colorings” are zero]



“three-colorings” are shown in red

Easy Models of degree ≤ 3 (II)

To describe the family of easy edge-binary models of degree not larger than three (partition function is reducible to Pfaffian of a $|\mathcal{G}_1| \times |\mathcal{G}_1|$ -dimensional skew-symmetric matrix) one needs to:

Item #1: Generate an arbitrary factor-function set which satisfies: $\forall a : W^{(a)}(\vec{\sigma}_a) = 0$ if $\sum_{b \sim a} \sigma_{ab} \not\equiv 0 \pmod{2}$



Item #2: Apply an arbitrary skew-orthogonal Gauge-transformation:

$$W^{(a)}(\pi_a) \rightarrow f_a(\pi_a) = \sum_{\pi'_a} \left(\prod_{b \sim a} G_{ab}(\pi_{ab}, \pi'_{ab}) \right) W^{(a)}(\pi'_a)$$

$$\forall \{a, b\} \in \mathcal{G}_1 : \sum_{\pi} G_{ab}(\pi, \pi') G_{ba}(\pi, \pi'') = \delta(\pi', \pi'')$$

$$Z = \sum_{\pi} \prod_{a \in \mathcal{G}_0} f_a(\pi_a) = \sum_{\pi} \prod_{a \in \mathcal{G}_0} \left(\sum_{\pi'_a} \left(\prod_{b \sim a} G_{ab}(\pi_{ab}, \pi'_{ab}) \right) W^{(a)}(\pi'_a) \right)$$

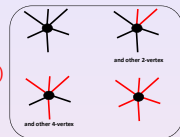
Next Step:

Generalize construction (Item #1) to an arbitrary planar graph

Edge Binary Wick (EBW) Models

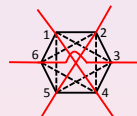
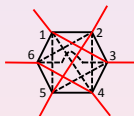
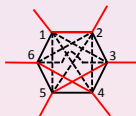
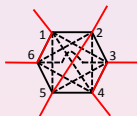
[Chernyak, MC '09]

$$Z_{EBW}(W) = \sum_{\gamma=\{\gamma_{ab}\} \in \mathcal{Z}_1(\mathcal{G}; \mathbb{Z}_2)} \prod_{b \in \mathcal{G}_0}^{\sum_{a \sim b} \gamma_{ab} \neq 0} W_{\{a_1, \dots, a_{2k}\} \equiv \{a | a \sim b; \gamma_{ab}=1\}}^{(b)}$$



$$W_{\{a_1, \dots, a_{2k}\}}^{(b)} \equiv \sum_{\xi \in P([2k-1])} W_{\xi, a_1 \dots a_{2k}}^{(b)} \quad W_{\xi, a_1 \dots a_{2k}}^{(b)} \equiv (-1)^{\sum_{p < p'} \sum_{p, p' \in \xi} C_{\alpha(p)} \cdot C_{\alpha(p')}} \cdot \prod_{p \in \xi} W_{\alpha(p)}^{(b)}$$

Examples of 6-colorings of a EBW-model 6 vertex



$W_{16} W_{25} W_{34}$ [zero crossing]

$-W_{12} W_{35} W_{46}$ [one crossing]

$W_{13} W_{25} W_{46}$ [two crossings]

$-W_{14} W_{25} W_{36}$ [three crossings]

Any EBW model on a planar graph is EASY

- Equivalent to Gaussian Grassman Models on the same graph
- Partition function is Pfaffian of a $|\mathcal{G}_1| \times |\mathcal{G}_1|$ matrix



Related Grassmann/Fermion Models

Vertex Gaussian Grassmann Graphical (VG³) Models

$$\begin{aligned}
 Z_{\text{VG}^3}(\varsigma, \sigma; \mathbf{W}) &= \frac{\int \exp \left(\frac{1}{2} \sum_{(b \rightarrow a \rightarrow c) \in \mathcal{G}_1} \varphi_{ab} \varsigma_{bc}^{(a)} W_{bc}^{(a)} \varphi_{ac} \right) \exp \left(\frac{1}{2} \sum_{(a,b) \in \mathcal{G}_1} \varphi_{ab} \sigma_{ab} \varphi_{ba} \right) \prod_{(a,b)} d\varphi_{ab}}{\int \exp \left(\frac{1}{2} \sum_{(a,b) \in \mathcal{G}_1} \varphi_{ab} \sigma_{ab} \varphi_{ba} \right) \prod_{(a,b)} d\varphi_{ab}} \\
 &= \frac{\text{Pf}(H(\varsigma, \sigma; \mathbf{W}))}{\text{Pf}(H(\varsigma, \sigma; \mathbf{0}))}, \quad H_{ij} = \begin{cases} \varsigma_{bc}^{(a)} W_{bc}^{(a)}, & i = (a, b) \text{ \& } j = (a, c), \text{ where } b \neq c \sim a, \\ \sigma_{ab}, & i = (a, b), \text{ \& } j = (b, a). \end{cases}
 \end{aligned}$$

Grassmann (anti-commuting) variables: $\forall (a, b), (c, d) \in \mathcal{G}_1 \quad \varphi_{ab} \varphi_{cd} = -\varphi_{cd} \varphi_{ab}$
 Berezin (formal) integration rules: $\forall (a, b) \in \mathcal{G}_1 : \quad \int d\varphi_{ab} = 0, \quad \int \varphi_{ab} d\varphi_{ab} = 1$

Main Theorem of [Chernyak, MC '09]

- $\exists \sigma, \varsigma = \pm 1 : \quad \text{s.t.} \quad Z_{\text{VG}^3}(\varsigma, \sigma; \mathbf{W}) = Z_{\text{EBW}}(\mathbf{W})$
- The special configuration of σ, ς corresponds to Kastelyan (spinor) orientation on the planar graph

Q:

To describe the family of easy edge-binary models on an **arbitrary planar graph** \mathcal{G} (partition function is reducible to Pfaffian of a $|\mathcal{G}_1| \times |\mathcal{G}_1|$ -dimensional skew-symmetric matrix)

A: [constructive]

- Generate an arbitrary Vertex Gaussian Grassmann binary-Gauge (**VG³**) Model on the graph
- Fix the binary-gauge according to the **Kasteleyn (spinor) rule** on the extended graph
- Construct respective **Edge-Binary Wick model** on the original graph
- Apply an arbitrary skew-orthogonal (**holographic gauge**)/transformation

The partition function of the resulting model is an **explicitly known Pfaffian**

Future work

- Use the described hierarchy of easy planar models as a basis for efficient **variational approximation** of generic (difficult) planar problems. (The approach may also be useful for building efficient variational matrix-product state wave functions for **quantum planar models**.)
- Extend the construction to Wick Gaussian models on **surface graphs of nonzero genus**, in the spirit of Kastelyan, Galluccio-Loebl, Cimasoni-Reshetikhin.
- Study Wick Gaussian models on non-planar but **Pfaffian orientable** or k -Pfaffian orientable graphs (where any dimer model on surface graph of genus g is 2^{2g} -Pfaffian orientable).

Example (1): Statistical Physics

Ising model $\sigma_i = \pm 1$

$$\sigma_j = \pm 1$$

$$\mathcal{P}(\vec{\sigma}) = \mathbf{Z}^{-1} \exp \left(\sum_{(i,j)} J_{ij} \sigma_i \sigma_j \right)$$

J_{ij} defines the graph (lattice)

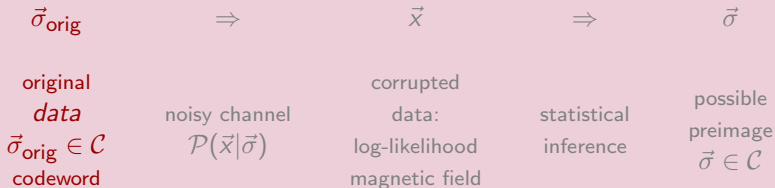
Graphical Representation

Variables are usually associated with vertexes ... but transformation to the Forney graph (variables on the edges) is straightforward

- Ferromagnetic ($J_{ij} < 0$), Anti-ferromagnetic ($J_{ij} > 0$) and Frustrated/Glassy
- Magnetization (order parameter) and Ground State
- Thermodynamic Limit, $N \rightarrow \infty$
- Phase Transitions

Example (2): Information Theory, Machine Learning, etc

Probabilistic Reconstruction (Statistical Inference)



Maximum Likelihood [ground state]

Marginalization

$$\text{ML}(\vec{x}) = \arg \max_{\vec{\sigma}} \mathcal{P}(\vec{x}|\vec{\sigma})$$

$$\sigma_i^*(\vec{x}) = \arg \max_{\sigma_i} \sum_{\vec{\sigma} \setminus \sigma_i} \mathcal{P}(\vec{x}|\vec{\sigma})$$

Counting (Partition Function): $Z(\vec{x}) = \sum_{\vec{\sigma}} \mathcal{P}(\vec{x}|\vec{\sigma})$

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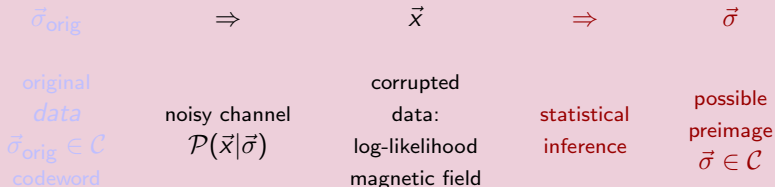
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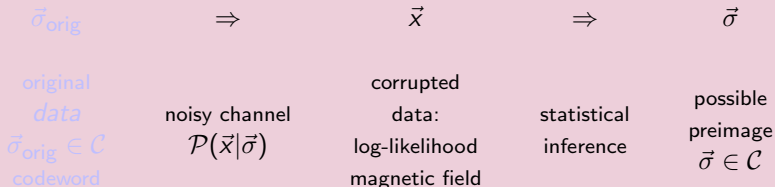
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Grassmann (fermion) Calculus for Pfaffians

Grassman Variables on Vertexes

$$\forall (a, b) \in \mathcal{G}_e : \quad \theta_a \theta_b + \theta_b \theta_a = 0 \quad \int d\theta = 0, \quad \int \theta d\theta = 1$$

Pfaffian as a Gaussian Berezin Integral over the Fermions

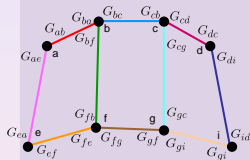
$$\int \exp \left(-\frac{1}{2} \vec{\theta}^t \hat{A} \vec{\theta} \right) d\vec{\theta} = \text{Pf}(\hat{A}) = \sqrt{\det(\hat{A})}$$

◀ Pfaffian Formula

Gauge Transformations

Chertkov, Chernyak '06

Local Gauge, G , Transformations



$$Z = \sum_{\vec{\sigma}} \prod_a f_a(\vec{\sigma}_a), \quad \vec{\sigma}_a = (\sigma_{ab}, \sigma_{ac}, \dots)$$

$$\sigma_{ab} = \sigma_{ba} = \pm 1$$

$$f_a(\vec{\sigma}_a = (\sigma_{ab}, \dots)) \rightarrow \sum_{\sigma'_{ab}} G_{ab}(\sigma_{ab}, \sigma'_{ab}) f_a(\sigma'_{ab}, \dots)$$

$$\sum_{\sigma_{ab}} G_{ab}(\sigma_{ab}, \sigma') G_{ba}(\sigma_{ab}, \sigma'') = \delta(\sigma', \sigma'')$$

The partition function is invariant under any G -gauge!

$$Z = \sum_{\vec{\sigma}} \prod_a f_a(\vec{\sigma}_a) = \sum_{\vec{\sigma}} \prod_a \left(\sum_{\vec{\sigma}'_a} f_a(\vec{\sigma}'_a) \prod_{b \in a} G_{ab}(\sigma_{ab}, \sigma'_{ab}) \right)$$

Chertkov, Chernyak '06

$$Z = \sum_{\vec{\sigma}} \prod_a f_a(\vec{\sigma}_a) = \sum_{\sigma} \prod_a \left(\sum_{\vec{\sigma}'_a} f_a(\vec{\sigma}'_a) \prod_{b \in a} G_{ab}(\sigma_{ab}, \sigma'_{ab}) \right)$$

$$Z = \underbrace{Z_0(G)}_{\substack{\text{ground state} \\ \vec{\sigma} = +\vec{1}}} + \underbrace{\sum_{\substack{\text{all possible colorings of the graph} \\ \vec{\sigma} \neq +\vec{1}, \text{ excited states}}} Z_c(G)}$$

$$\forall a \ \& \ \forall b \in a :$$

$$\sum_{\vec{\sigma}'_a} f_a(\vec{\sigma}') G_{ab}^{(bp)}(\sigma_{ab} = -1, \sigma'_{ab}) \prod_{c \in a}^{c \neq b} G_{ac}^{(bp)}(+1, \sigma'_{ac}) = 0$$

No loose BLUE=colored edges at any vertex of the graph!

Belief Propagation as a Gauge Fixing (II)

$\forall a \text{ \& \; } \forall b \in a :$

$$\left\{ \begin{array}{l} \sum_{\vec{\sigma}'_a} f_a(\vec{\sigma}') G_{ab}^{(bp)}(-1, \sigma'_{ab}) \prod_{c \in a, c \neq b} G_{ac}^{(bp)}(+1, \sigma'_{ac}) = 0 \\ \sum_{\sigma_{ab}} G_{ab}(\sigma_{ab}, \sigma') G_{ba}(\sigma_{ab}, \sigma'') = \delta(\sigma', \sigma'') \end{array} \right\} \Rightarrow \left\{ \begin{array}{l} G_{ba}^{(bp)}(+1, \sigma'_{ab}) = \rho_a^{-1} \overbrace{\sum_{\vec{\sigma}'_a \setminus \sigma'_{ab}} f_a(\vec{\sigma}') \prod_{c \in a, c \neq b} G_{ac}^{(bp)}(+1, \sigma'_{ac})}^{\text{sum-product}} \\ \rho_a = \sum_{\sigma'_{ab}} f_a(\vec{\sigma}') \prod_{c \in a} G_{ac}^{(bp)}(+1, \sigma'_{ac}) \end{array} \right.$$

Belief Propagation in terms of Messages

$$G_{ab}^{(bp)}(+1, \sigma) = \frac{\exp(\sigma \eta_{ab})}{2\sqrt{\cosh(\eta_{ab} + \eta_{ba})}}, \quad G_{ab}^{(bp)}(-1, \sigma) = \sigma \frac{\exp(-\sigma \eta_{ba})}{2\sqrt{\cosh(\eta_{ab} + \eta_{ba})}} \Rightarrow$$

$$\sum_{\vec{\sigma}_a \setminus \sigma_{ab}} f_a(\vec{\sigma}_a) \exp\left(\sum_{c \in a} \sigma_{ac} \eta_{ac}\right) (\sigma_{ab} - \tanh(\eta_{ab} + \eta_{ba})) = 0$$

$$b_a(\vec{\sigma}_a) = \frac{f_a(\vec{\sigma}_a) \exp(\sum_{b \in a} \sigma_{ab} \eta_{ab})}{\sum_{\vec{\sigma}_a} f_a(\vec{\sigma}_a) \exp(\sum_{b \in a} \sigma_{ab} \eta_{ab})}, \quad b_{ab}(\sigma) = \frac{\exp(\sigma(\eta_{ab} + \eta_{ba}))}{\sum_{\sigma} \exp(\sigma(\eta_{ab} + \eta_{ba}))}$$

Loop Series:

Chertkov, Chernyak '06

Exact (!!) expression in terms of BP

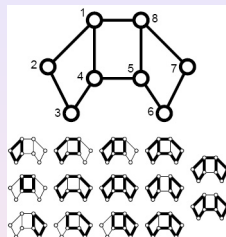
$$Z = \sum_{\vec{\sigma}} \prod_a f_a(\vec{\sigma}_a) = Z_0 \left(1 + \sum_C r(C) \right)$$

$$r(C) = \frac{\prod_{a \in C} \mu_a}{\prod_{(ab) \in C} (1 - m_{ab}^2)} = \prod_{a \in C} \tilde{\mu}_a$$

$C \in \text{Generalized Loops} = \text{Loops without loose ends}$

$$m_{ab} = \sum_{\vec{\sigma}_a} b_a^{(bp)}(\vec{\sigma}_a) \sigma_{ab}$$

$$\mu_a = \sum_{\vec{\sigma}_a} b_a^{(bp)}(\vec{\sigma}_a) \prod_{b \in a, C} (\sigma_{ab} - m_{ab})$$



- The **Loop Series** is finite
- All terms in the series are calculated **within BP**
- BP is exact on a tree
- BP is a **Gauge fixing** condition. Other choices of Gauges would lead to different representation.

► Holographic Gadgets & Gauges

Ice Model [vertexes of max degree 3]

#PL-3-NAE-ICE

[Valiant '02]

- Input: A planar graph $G = (V; E)$ of maximum degree 3.
- Output: The number of orientations (arrows) such that no node has all the edges directed towards it or away from it.

From arrows to binary variables

- Edge $\{a, b\}$ is broken in two by insertion of $a - b$ vertex
- Introduce binary variables s.t. if

$$a \rightarrow b \Rightarrow \pi_{a,a-b} = 0, \pi_{b,a-b} = 1$$

$$b \rightarrow a \Rightarrow \pi_{a,a-b} = 1, \pi_{b,a-b} = 0$$

$$Z_{ice} = \sum_{\pi'} \left(\prod_{a \in \mathcal{G}_0} f_a(\pi_a) \right) \left(\prod_{\{a,b\} \in \mathcal{G}_1} g_{a-b}(\pi_{a,a-b}, \pi_{b,a-b}) \right)$$

$$f_a(\pi'_a) = \begin{cases} 1, & \exists b, c \in \delta_{\mathcal{G}}(a), \text{ s.t. } \pi_{a,a-b} \neq \pi_{a,a-c} \\ 0, & \text{otherwise} \end{cases}$$

$$g_{a-b}(\pi'_a) = \begin{cases} 1, & \pi_{a,a-b} \neq \pi_{b,a-b} \\ 0, & \text{otherwise} \end{cases}$$

Ice Model [vertexes of max degree 3] II

General Gauge Transformation

$$f_a(\pi_a) \rightarrow \tilde{f}_a(\pi_a) = \sum_{\pi'_a} \left(\prod_{b \sim a} G_{ab}(\pi_{ab}, \pi'_{ab}) \right) f_a(\pi'_a)$$

$$\forall \{a, b\} \in \mathcal{G}_1 : \sum_{\pi} G_{ab}(\pi, \pi') G_{ba}(\pi, \pi'') = \delta(\pi', \pi'')$$

$$Z = \sum_{\pi} \prod_{a \in \mathcal{G}_0} \tilde{f}_a(\pi_a) = \sum_{\pi} \prod_{a \in \mathcal{G}_0} \left(\sum_{\pi'_a} \left(\prod_{b \sim a} G_{ab}(\pi_{ab}, \pi'_{ab}) \right) f_a(\pi_a) \right)$$

Gauge Transformation for the Ice model

$$G_{a,a-b}^{(ice)} = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 & 1 \\ -1 & 1 \end{pmatrix} \quad \tilde{g}_{a-b}(\pi'_a) = \begin{cases} 1, & \pi_{a,a-b} = \pi_{b,a-b} = 0 \\ -1, & \pi_{a,a-b} = \pi_{b,a-b} = 1 \\ 0, & \text{otherwise} \end{cases}$$

$$\tilde{f}_a(\pi_{a,a-1}, \pi_{a,a-2}, \pi_{a,a-3}) = \frac{3}{\sqrt{2}} * \begin{cases} 1, & \pi_{a,a-1} = \pi_{a,a-2} = \pi_{a,a-3} = 0 \\ -1/3, & \sum_i \pi_{a,a-i} = 2 \\ 0, & \text{otherwise} \end{cases}$$